

16. A computer program product for receiving and formatting data incoming messages, the program residing on a computer readable medium and comprising instructions to cause a computer to:

receive from a plurality of feed lines a plurality of incoming messages having data on market events, the feed lines, lines providing quote information, market participant information and, timing information;

translate the received messages into market event messages having a common format, the market event messages including market activity data and time data; and

publish at least one of the translated messages on a network having a plurality of devices capable of processing the published message.

28. A system to receive and format incoming messages received from a plurality of data feed lines, comprising:

a network; and

a plurality of line handlers having a server coupled to both a data feed line and to the network, the servers being configured to:

receive a plurality of incoming messages for market events from the data feed lines coupled thereto, the feed lines, lines providing quote information, market participant information and, timing information;

translate the received incoming messages into market event messages having a common format; and

publish a portion of the translated messages on the network ; and

wherein the market event messages from each server have the same format.

34. The system of claim 33, wherein the program includes an receiver object to receive incoming messages, a translating object to translate the incoming messages, and a publishing object to publish translated messages.--

Please add claim 38-43.

-- 38. A method of processing Nasdaq Quote Data Service (NQDS) messages comprising:

receiving a NQDS message in a receiver object from one of a plurality of monitored feed lines;

activating a timing object to attach timing data to the NQDS message; and

activating a translator object to translate the NQDS message into a common format.

39. The method of claim 38 in which the timing data comprises;  
an NQDS time extracted from the NQDS message; and  
a stamp for a receipt time at the receiver object.

40. The method of claim 39 in which the timing data further comprises a message delta obtained by comparing a time of the NQDS message with times of previously received NQDS message from the one of the plurality of monitored feed lines.

41. The method of claim 38 in which the common format is a market event object format.

42. The method of claim 41 in which the market event object format comprises:

a time stamp field;

a message time field;

a market session data field;

a line field;

a feed field;

a feed sequence number field;

a message type field; and

an original identification field.

43. A data structure for providing a common format for a market event message comprising;

a time stamp field;

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